

Amundi MSCI Water ESG Screened UCITS ETF Dist

FACTSHEET

Marketing
Communication

31/03/2024

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **65.78 (EUR)**
 NAV and AUM as of : **28/03/2024**
 Assets Under Management (AUM) :
1,573.46 (million EUR)
 ISIN code : **FR0010527275**
 Replication type : **Physical**
 Benchmark :
100% MSCI ACWI IMI WATER ESG FILTERED INDEX
 Date of the first NAV : **09/10/2007**
 First NAV : **20.45 (EUR)**

Objective and Investment Policy

The Lyxor MSCI Water ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Water ESG Filtered Net USD Index.

Risk & Reward Profile (SRRRI) (Source: Fund Admin)

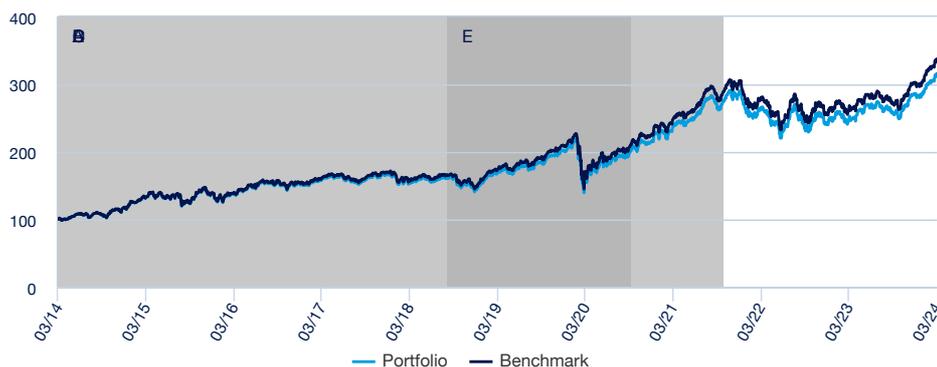


Lower risk, potentially lower rewards
 Higher risk, potentially higher rewards

The SRRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRRI is not guaranteed and may change over time.

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Jusqu'au 06/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR WORLD WATER UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 06/09/2018.
 B : Jusqu'au 06/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR WORLD WATER UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 06/09/2018.
 C : Jusqu'au 07/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification indirecte de l'Indice de Référence. A partir du 08/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification directe de l'Indice de Référence.
 D : Jusqu'au 26/10/2021, l'Indice de Référence du Fonds était le World Water cw Total Return Index.
 E : Jusqu'au 07/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification indirecte de l'Indice de Référence. A partir du 08/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification directe de l'Indice de Référence.

Cumulative returns* (Source: Fund Admin)

| Since | YTD 29/12/2023 | 1 month 29/02/2024 | 3 months 29/12/2023 | 1 year 31/03/2023 | 3 years 31/03/2021 | 5 years 29/03/2019 | 10 years 31/03/2014 |
|------------------|-------------------|-----------------------|------------------------|----------------------|-----------------------|-----------------------|------------------------|
| Portfolio | 10.34% | 3.98% | 10.34% | 24.85% | 32.76% | 87.56% | 214.05% |
| Benchmark | 10.47% | 4.02% | 10.47% | 25.51% | 34.59% | 93.24% | 233.49% |
| Spread | -0.13% | -0.04% | -0.13% | -0.66% | -1.84% | -5.68% | -19.44% |

Calendar year performance* (Source: Fund Admin)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|------------------|--------|---------|--------|--------|--------|---------|--------|--------|--------|--------|
| Portfolio | 19.15% | -16.98% | 33.41% | 8.13% | 38.32% | -12.79% | 10.30% | 9.31% | 18.46% | 22.54% |
| Benchmark | 19.81% | -16.52% | 33.85% | 9.00% | 39.46% | -12.04% | 11.02% | 9.94% | 18.96% | 23.12% |
| Spread | -0.67% | -0.46% | -0.44% | -0.87% | -1.14% | -0.74% | -0.72% | -0.63% | -0.50% | -0.57% |

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. Past performance is no predictor of current and future results and does not guarantee future yield. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | Inception to date * |
|-------------------------------|--------|---------|---------------------|
| Portfolio volatility | 12.47% | 15.13% | 17.95% |
| Benchmark volatility | 12.49% | 15.14% | - |
| Ex-post Tracking Error | 0.07% | 0.17% | - |
| Sharpe ratio | 1.71 | 0.55 | 0.49 |

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

EQUITY

Index Data (Source : Amundi)

Description of the Index

The index aims to represent the performance of stocks whose activities are related to water, such as water distribution, utilities and the supply of water-related equipment and water treatment. The index is based on a 'best-in-class' ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at www.msci.com.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **International**

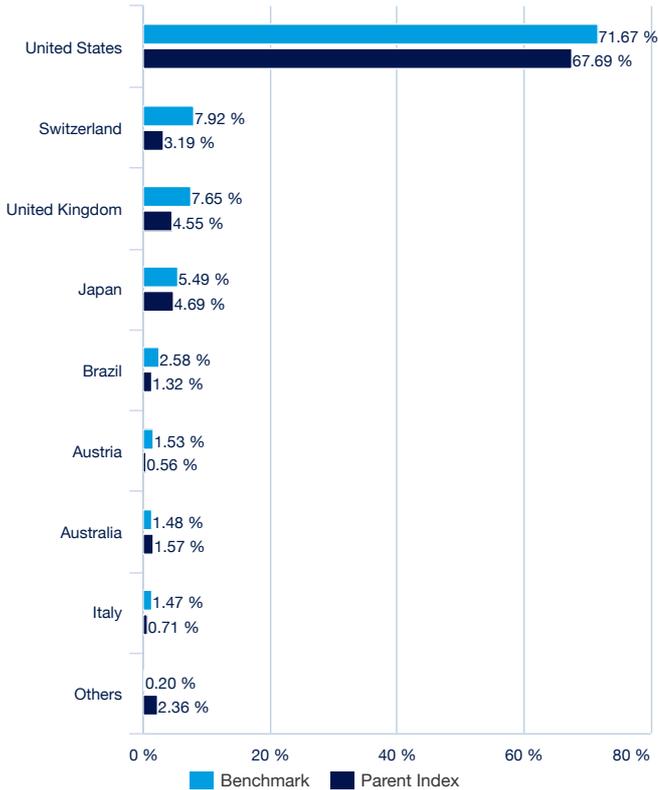
Holdings : **34**

Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) | % assets (Parent index) |
|-----------------------|---------------------|-------------------------|
| FERGUSON PLC NYSE | 8.44% | 5.62% |
| XYLEM INC | 8.27% | 4.49% |
| WASTE MANAGEMENT INC | 7.98% | 5.31% |
| REPUBLIC SERVICES INC | 7.69% | 5.12% |
| GEBERIT AG-REG | 7.02% | 2.86% |
| GRACO INC | 6.23% | 2.28% |
| AMERICAN WATER WORKS | 5.99% | 3.43% |
| PENTAIR PLC | 5.56% | 2.04% |
| TETRA TECH INC | 3.88% | 1.42% |
| UNITED UTILI GRP PLC | 3.50% | 1.28% |
| Total | 64.57% | 33.84% |

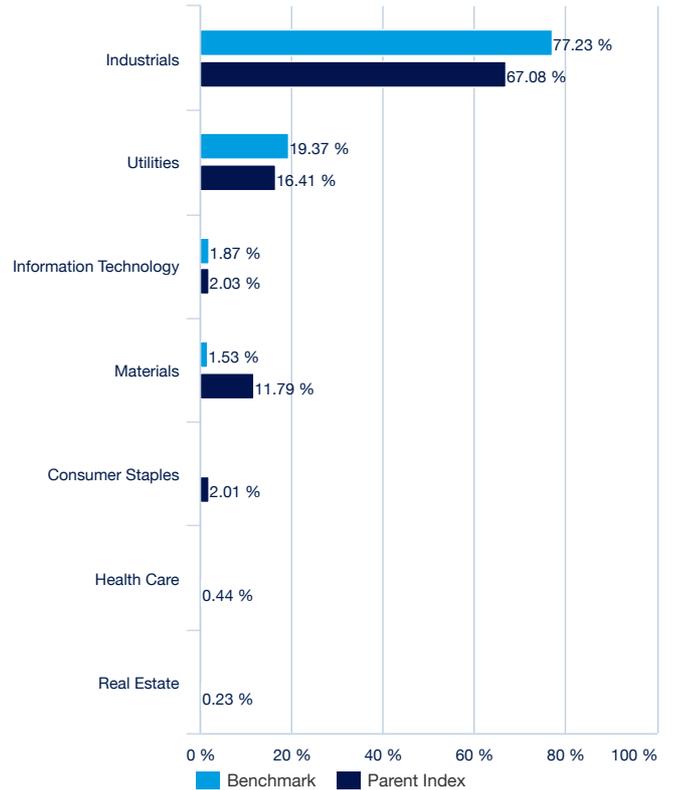
Parent index : **MSCI ACWI IMI WATER**

Geographical breakdown (Source: Amundi)



Parent index : **MSCI ACWI IMI WATER**

Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI ACWI IMI WATER**

EQUITY ■

Socially Responsible Investment (SRI)

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

Evaluation by ESG criteria (Source: Amundi)

| | Index | Parent index |
|-----------------------|-------|--------------|
| Overall Rating | 7.45 | 6.99 |
| Environment | 5.81 | 5.58 |
| Social | 5.69 | 5.46 |
| Governance | 6.64 | 6.46 |

Parent index : **MSCI ACWI IMI WATER**

ESG criteria

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.

Environmental, Social, and Governance risks and opportunities are posed by large scale trends (e.g. climate change, resource scarcity, demographic shifts) as well as by the nature of the company's operations.

Scores are on a 0-10 scale, with 10 being the best.

"E" for Environment (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

"S" for Social (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

"G" for Governance (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

Carbon footprint

Carbon footprint: carbon emissions per euro million invested

Total carbon portfolio footprint (Index/Parent index) : **Index 90.83 Parent Index 166.07**

Carbon footprint

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO2e) per euro million invested. This is an indicator of the emissions generated by investment in this portfolio.

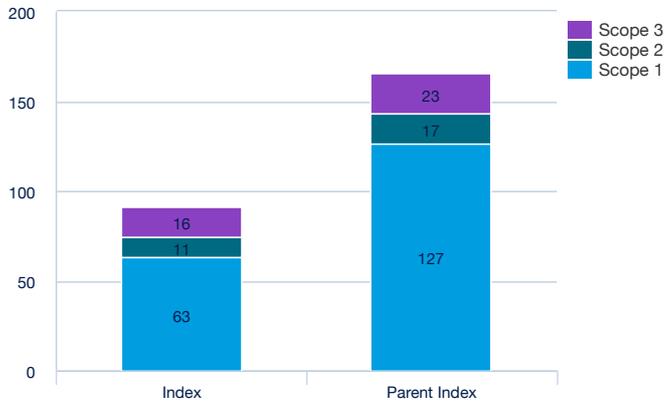
Definition of scopes :

- **Scope 1** : all emissions that arise directly from sources that are owned or controlled by the company.

- **Scope 2** : all indirect emissions generated by the purchase or production of electricity, steam or heat.

- **Scope 3** : all other indirect emissions, both upstream and downstream in the value chain. To ensure the robustness of the data, in this report we have chosen to use only part of scope 3, i.e. upstream emissions linked to first-tier suppliers. First-tier suppliers are those with which the company has a strong relationship and on which it can exercise direct influence.

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO2e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO2 equivalent.



Parent index : **MSCI ACWI IMI WATER**

ISR Label



EQUITY ■

Principal characteristics (Source : Amundi)

| | |
|--|----------------------------------|
| Fund structure | SICAV under French law |
| UCITS compliant | UCITS |
| Management Company | Amundi Asset Management |
| Administrator | SOCIETE GENERALE |
| Custodian | SGSS - Paris |
| Independent auditor | Deloitte & Associés |
| Share-class inception date | 06/09/2018 |
| Date of the first NAV | 09/10/2007 |
| Share-class reference currency | EUR |
| Classification | International Equities |
| Type of shares | Accumulation and/or Distribution |
| ISIN code | FR0010527275 |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Ongoing charges | 0.60% (realized) - 31/10/2022 |
| Fiscal year end | October |

Listing data (source : Amundi)

| Place | Hours | CCY | Mnemo | Bloomberg Ticker | Bloomberg iNAV | Reuters RIC | Reuters iNAV |
|-----------------------|--------------|-----|-------|------------------|----------------|-------------|--------------|
| Nyse Euronext Paris | 9:00 - 17:30 | EUR | WAT | WAT FP | LYWATIV | LYWAT.PA | LYWATIV |
| Deutsche Börse | 9:00 - 17:30 | EUR | WAT | LYXWAT GY | LYWATIV | LYXWAT.DE | LYWATIV |
| Borsa Italiana | 9:00 - 17:30 | EUR | WAT | WAT IM | LYWATIV | H2O.MI | LYWATIV |
| Six Swiss Exchange | 9:00 - 17:30 | EUR | WAT | LYWAT SW | LYWATIV | LYWAT.S | LYWATIV |
| London Stock Exchange | 9:00 - 17:30 | GBP | WAT | WATL LN | WATLIV | WATL.L | WATLIV |
| London Stock Exchange | 9:00 - 17:30 | USD | WAT | WATU LN | WATUIV | WATU.L | WATUIV |
| Six Swiss Exchange | 9:00 - 17:30 | CHF | WAT | LYWATCHF SW | LYWATCHIV | LYWATCH.S | LYWATCHIV |

Contact

ETF Sales contact

| | |
|-------------------------|-----------------------|
| France & Luxembourg | +33 (0)1 76 32 65 76 |
| Germany & Austria | +49 (0) 800 111 1928 |
| Italy | +39 02 0065 2965 |
| Switzerland (German) | +41 44 588 99 36 |
| Switzerland (French) | +41 22 316 01 51 |
| UNITED KINGDOM (Retail) | +44 (0) 20 7 074 9598 |
| UNITED KINGDOM (Instit) | +44 (0) 800 260 5644 |
| Netherlands | +31 20 794 04 79 |
| Nordic countries | +46 8 5348 2271 |
| Hong Kong | +65 64 39 93 50 |
| Spain | +34 914 36 72 45 |

ETF Capital Markets contact

| | |
|-------------------|---|
| Téléphone | +33 (0)1 76 32 19 93 |
| Bloomberg IB Chat | Capital Markets Amundi ETF Capital Markets Amundi HK ETF |

ETF Market Makers contact

| | |
|------------------|----------------------|
| BNP Paribas | +33 (0)1 40 14 60 01 |
| Kepler Cheuvreux | +33 (0)1 53 65 35 25 |

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info@amundiETF.com

Facilities Agent

Amundi (UK) Limited
41 Lothbury - London
EC2R 7HF - United Kingdom

EQUITY ■

Index Providers

The index aims to represent the performance of stocks whose activities are related to water, such as water distribution, utilities and the supply of water-related equipment and water treatment. The index is based on a "best-in-class" ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at www.msci.com.

Important information

This document is of an informative, non-contractual and simplified nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subscribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of PPCVM stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, PPCVM subscribers may lose all or part of the capital initially invested. Any person interested in investing in an OPCVM should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each OPCVM. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated.

©Morningstar. All Rights Reserved. Sustainability Score as of 31/03/2024 Sustainability Rating as of 31/03/2024. Sustainalytics provides company-level analysis used in the calculation of Morningstar's Sustainability Score. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information

Certain information ©2021 MSCI ESG Research LLC. Reproduced by permission. Although Amundi information providers, including without limitation, MSCI ESG Research LLC and its affiliates (the "ESG Parties"), obtain information (the "Information") from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy and/or completeness, of any data herein and expressly disclaim all express or implied warranties, including those of merchantability and fitness for a particular purpose. The Information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for, or a component of, any financial instruments or products or indices. Further, none of the Information can in and of itself be used to determine which securities to buy or sell or when to buy or sell them. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.